

ON THE CODING THEOREM FOR THE NOISELESS CHANNEL¹

BY PATRICK BILLINGSLEY

University of Chicago

1. Introduction. The purpose of this paper is to examine the coding theorem for a noiseless channel from a point of view different from the usual one. The idea is to take the base s expansion of a point in the unit interval as a realization of the stochastic process to be coded, and then to relate the compression a given coding achieves to known properties of the unit interval, properties connected with Hausdorff dimension and the Shannon-McMillan theorem. This leads to results which in certain ways are sharper than the ones previously obtained.

Let $\Omega = (0, 1]$ and let \mathfrak{B} consist of the Borel subsets of Ω . With each ω we associate its nonterminating base s expansion: $\omega = \sum_{n=1}^{\infty} x_n(\omega)/s^n$, where $x_n(\omega) = 0, 1, \dots, s-1$. Then each x_n is a measurable function on Ω . If μ is a probability measure on \mathfrak{B} then $\{x_1, x_2, \dots\}$ becomes a stochastic process. Moreover, any stochastic process with state space (or alphabet)

$$\sigma = \{0, 1, \dots, s-1\}$$

can be represented in this form, provided it is atomless. More precisely, let $\{p(a_1, \dots, a_n)\}$ be any consistent set of finite-dimensional distributions with the property that

$$\lim_{n \rightarrow \infty} p(a_1, \dots, a_n) = 0$$

for any sequence (a_1, a_2, \dots) of elements of σ . Then there exists a measure μ on \mathfrak{B} such that

$$\mu\{\omega: x_k(\omega) = a_k, k = 1, \dots, n\} = p(a_1, \dots, a_n).$$

Clearly μ will be atomless, or continuous. We will be concerned with such atomless measures μ under which the process $\{x_n\}$ is stationary and ergodic, that is, with measures μ such that if T is defined by $T\omega = [s\omega]$ then T preserves μ and is ergodic under μ . This representation of a process has been used for other purposes by Harris [7].

For the purposes of this paper a *code* is a continuous, nondecreasing function ϕ on $[0, 1]$ with $\phi(0) = 0$ and $\phi(1) = 1$. With each ω we associate the nonterminating base s expansion of $\phi(\omega)$: $\phi(\omega) = \sum_{n=1}^{\infty} y_n(\omega)/s^n$, where

$$y_n(\omega) = 0, 1, \dots, s-1.$$

Thus ϕ is a scheme for associating with each sequence $x = (x_1, x_2, \dots)$ of symbols from σ another such sequence $y = (y_1, y_2, \dots)$. (For simplicity of

Received May 17, 1960.

¹ Research carried out at the Statistical Research Center, University of Chicago, under partial sponsorship of the Statistics Branch, Office of Naval Research. Reproduction in whole or in part is permitted for any purpose of the United States Government.